

**STATE INVESTMENT COMMISSION**

**AGENDA**

**March 29, 2005**

**10:00 a.m.**

**Room 264 Capitol Annex**

**Frankfort, KY**

- |       |   |   |
|-------|---|---|
| I.    | Call to Order                                     | Jonathan Miller, State Treasurer                                  |
|       | A. Quorum   |   |
|       | B. Notification of Press                          |   |
| II.   | Approval of the Minutes from<br>December 21, 2004 | Treasurer Miller  |
| III.  | Trade Limits<br>(Attachment A)                    | Dwight Price, Portfolio Manager<br>Office of Financial Management |
| IV.   | Securities Lending                                | Steve Jones, Portfolio Manager<br>Office of Financial Management  |
| V.    | TRAN Update<br>(Attachment B)                     | Mr. Jones   |
| VI.   | Swaption Straddle<br>(Attachment C)               | Mr. Jones   |
| VII.  | Administrative Regulations                        | Mr. Price   |
| VIII. | Other Business                                    | Treasurer Miller  |
| IX.   | Adjournment                                       | Treasurer Miller  |